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INFORMATION DISCLOSURE STATEMENT BY APPLICANT

(Use as many sheets as necessary)

Sheet	1	of	1

C mplete if Known	
Application Number	**09/614,427**
Filing Date	**July 12, 2000**
First Named Inventor	**Henry Schellhorn**
Art Unit	**3624**
Examiner Name	**Narayanswamy Subramanian**
Attorney Docket Number	**250/271; 21039-7090**

NON PATENT LITERATURE DOCUMENTS

Examiner Initials*	Cite No.[1]	Include name of the author (in CAPITAL LETTERS), title of the article (when appropriate), title of the item (book, magazine, journal, serial, symposium, catalog, etc.), date, page(s), volume-issue number(s), publisher, city and/or country where published	T[2]
N.S	1	BARRAQUAND, J., "*Numerical Valuation of High Dimensional Multivariate European Securities*," Management Science, Vol. 41, No. 12 (December 1995), pp. 1882-1891.	
	2	BRATLEY, P. et al., "*Algorithm 659 - Implementing Sobol's Quasirandom Sequence Generator*," ACM Transactions on Mathematical Software, Vol. 14, No. 1 (March 1988), pp. 88-100.	
	3	CAFLISCH, R.E. et al., "*Valuation of Mortgage-Backed Securities Using Brownian Bridges to Reduce Effective Dimension*," Journal of Computational Finance, Vol. 1, No. 1 (1997), pp. 27-46.	
	4	CARVERHILL, A. et al., "*Quicker on the Curves*," Over the Rainbow - Developments in Exotic Options and Complex Swaps, Risk Publications (1995), pp. 325-327.	
	5	FISHMAN, V. et al., "*Hybrid Low-Discrepancy Sequences: Effective Path Reduction For Yield Curve Scenario Generation*," The Journal of Fixed Income, Vol. 7, No. 1 (June 1997), pp. 75-84.	
	6	HULL, J. et al., "*Finding the Keys*," Over the Rainbow - Developments in Exotic Options and Complex Swaps, Risk Publications (1995), pp. 215-218.	
	7	JOY, C. et al., "*Quasi-Monte Carlo Methods in Numerical Finance*," Management Science, Vol. 42, No. 6 (June 1996), pp. 926-938.	
	8	KURUGANTI, I. et al., "*Importance Sampling For Markov Chains: Computing Variance and Determining Optimal Measures*," Proceedings of the 1996 Winter Simulation Conference, pp. 273-280.	
	9	MOROKOFF, W. et al., "*Quasi-Random Sequences and Their Discrepancies*," SIAM J. SCI. COMPUT., Vol. 15, No. 6 (November 1994), pp. 1251-1279.	
	10	NEWTON, N.J., "*Variance Reduction for Simulated Diffusions*," SIAM J. APPL. MATH., Vol. 54, No. 6 (December 1994), pp. 1780-1805.	
	11	OWEN, A.B., "*Monte Carlo Variance of Scrambled Net Quadrature*," SIAM J. NUMER. ANAL., Vol. 34, No. 5 (October 1997), pp. 1884-1910.	
	12	SPANIER, J. et al., "*Quasi-Monte Carlo Methods for Integral Equations*," Proceedings of a Conference at the University of Salzburg, Austria, July 9-12, 1996 (1998), pp. 398-414.	
N.S	13	SPANIER, J. et al., "*Quasi-Random Methods For Estimating Integrals Using Relatively Small Samples*," SIAM REVIEW, Vol. 36, No. 1 (March 1994), pp. 18-44.	

Examiner Signature	N. Subramanian	Date Considered	10/31/03

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